

[Quant Club] Final Fall 2023 Meeting (Dec 9th, Note the Shift: Saturday 1-2 PM Beneski 107 - Paino)

1 message

Trading Club Amherst College <trading@amherst.edu>

Sat, Dec 9, 2023 at 6:28 AM

To: Amherst Quant Trading <amherst-quant-trading-l@amherst.edu>, c08132ea-eb8e-c4bb-2f0a-d7198dca555f@relay.engage.campuslabs.com

Cc: Alan Li <ali24@amherst.edu>

Note: Please feel free to share this email with anyone you think might be interested in this as well!

Dear Quant Enthusiasts,

I hope you all had a great week so far! Sorry for the delay this time around, as I was feeling under the weather recently. It was great to see some of you in our last meeting.

PLEASE NOTE THE CHANGE IN TIME FOR THIS WEEK

Logistics:

Saturday, December 9, 2023

1:00 PM - 2:00 PM Quant Trading Club Meeting
Beneski, 107 - Paino Lecture Hall

Meeting Agenda:

1. Checkin regarding acquantclub.github.io
2. Checkin regarding Optiver Trading at Close Competition
3. Miscellaneous Topic Discussion
4. After Meeting (from 2pm - 4pm or something) the Optiver Trading At Close team will work on strategies.

Brainteaser:

- **SURPRISE:** Will do some quick brainteasers right then and there!!

See you all soon,

Dhyey Mavani

Computer Science, Mathematics, and Statistics major
Amherst College Class of 2025

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Available in Eastern Time Zone (Preferably Tue and Thu)

Loeb Center's Peer Career Advising, and ECON-361 TA Role Hours:

- **Weekly 1:1 Career Guidance:** Thursday 10:00 AM to 12:00 noon
- **PCA Resume Review Clinics:** Wednesday 6:30 PM - 8:00 PM
- **ECON-361: Advanced Econometrics TA OH:** Monday 7 PM - 9 PM

P.S. Stuff from last meeting and solutions to last week's brainteaser:

1. **[Sebastien Brown is leading this with Dhyey]** acquantclub.github.io Website team check-in **[FINALIZED]**
2. **Optiver Trading at Close: Quant Research Based Competition** <https://www.kaggle.com/competitions/optiver-trading-at-the-close> team formation **[DONE]** Great Discussion and Getting Started. Right now one team is: Dhyey (advisor), Seb, Prakhar, Nikolai, Winton, Ryan Ji. [Alston also added as contributor although not officially since the team limit is of 5 members]
3. **Order Books and Time Series Knowledge Sharing [Went well, Thanks]**

Previous week's brainteasers:

- Which number is larger $\log_2 3 + \log_3 2$ OR $13/6$? Answer without using a calculator.
- How many cards do you expect to pull from a well shuffled deck of 52 cards if you are required to keep drawing cards until you get an Ace?

LAST WEEK BRAINTEASERS: SOLUTION ATTACHED



Meeting 4 Brainteasers Solutions.pdf

908K